

Newton Divided Differences

1) Given a table of (x,y) pairs, input x values as: $x_0, x_1, x_2, x_3, \dots, x_n$, and input the y values and assign them to an $f(x)$: $f(x_0), f(x_1), f(x_2), \dots, f(x_n)$ as $F_{0,0}, F_{1,0}, \dots, F_{n,0}$

2) Output the numbers $F_{0,0}, F_{1,1}, \dots, F_{n,n}$ where the summation:

$$a) \quad P(x) = \sum_{x=0}^n F_{i,i} \prod_{j=0}^{i-1} (x - x_j)$$

3) Time for cycle:

a) For $i = 1 < n$, $i++$

(i) For $j = 1 < i$, $j++$

(1) Set $F_{ij} = (F_{ij-1} - F_{i-1,j-1}) / (x_i - x_{i-j})$

b) Output $(F_{0,0}, F_{1,1}, \dots, F_{n,n})$; (F_{ii} is $f[x_0, x_1, \dots, x_i]$)

4) Stop